

REPORT DOCUMENTATION PAGE			Form Approved OMB NO. 0704-0188	
Public reporting burden for this collection of information is estimated to average 1 hour per response, including the time for reviewing instructions, searching existing data sources, gathering and maintaining the data needed, and completing and reviewing the collection of information. Send comment regarding this burden estimate or any other aspect of this collection of information, including suggestions for reducing this burden, to Washington Headquarters Services, Directorate for Information Operations and Reports, 1215 Jefferson Davis Highway, Suite 1204, Arlington, VA 22202-4302, and to the Office of Management and Budget, Paperwork Reduction Project (0704-0188), Washington, DC 20503.				
1. AGENCY USE ONLY (Leave blank)		2. REPORT DATE		3. REPORT TYPE AND DATES COVERED <i>Final</i>
4. TITLE AND SUBTITLE Applications of Mixed-Integer Programming to Problems of the U.S. Army			5. FUNDING NUMBERS <i>DAAH04-95-1-0365</i>	
6. AUTHOR(S) George L. Nemhauser				
7. PERFORMING ORGANIZATION NAMES(S) AND ADDRESS(ES) Georgia Institute of Technology Atlanta, GA 30332			8. PERFORMING ORGANIZATION REPORT NUMBER	
9. SPONSORING / MONITORING AGENCY NAME(S) AND ADDRESS(ES) U.S. Army Research Office P.O. Box 12211 Research Triangle Park, NC 27709-2211			10. SPONSORING / MONITORING AGENCY REPORT NUMBER <i>ARO 345 34.8 -MA</i>	
11. SUPPLEMENTARY NOTES The views, opinions and/or findings contained in this report are those of the author(s) and should not be construed as an official Department of the Army position, policy or decision, unless so designated by other documentation.				
12a. DISTRIBUTION / AVAILABILITY STATEMENT Approved for public release; distribution unlimited.			12 b. DISTRIBUTION CODE <i>19970212 166</i>	
13. ABSTRACT (Maximum 200 words) This research focuses on applying mixed-integer programming (MIP) to selected problems of the U.S. Army. Many strategic planning problems can be formulated as MIPs but frequently they contain a huge number of variables and/or constraints that make the models intractable for currently available MIP solvers. This research has two distinct aspects. *Developing and implementing new methodology for solving large-scale MIPs. *Working with the Concepts Analysis Agency on the solution of specific large-scale MIPs and on technology transfer.				
14. SUBJECT TERMS			15. NUMBER OF PAGES	
			16. PRICE CODE	
17. SECURITY CLASSIFICATION OR REPORT UNCLASSIFIED		18. SECURITY CLASSIFICATION OF THIS PAGE UNCLASSIFIED		19. SECURITY CLASSIFICATION OF ABSTRACT UNCLASSIFIED
				20. LIMITATION OF ABSTRACT UL

FINAL REPORT
Applications of Mixed-Integer Programming to
Problems of the U.S. Army

George Nemhauser
george.nemhauser@isye.gatech.edu
phone: 404-894-2306
fax: 404-894-0390
Georgia Institute of Technology
School of Industrial and Systems Engineering
Atlanta, Georgia 30332-0205

U.S. Army Research Office

Grant number: DAAH04-95-1-0365

December 4, 1996

1 Problem Studied

This research focuses on applying mixed-integer programming (MIP) to selected problems of the U.S. Army. The research has two distinct aspects.

1. Developing and implementing new methodology for solving general MIPs.
2. Working with the Concepts Analysis Agency on the solution of specific large-scale MIPs and on technology transfer.

2 Summary of Results

We have substantially improved the capability of our mixed integer system (MINTO) to solve large-scale complex problems. There have been advances in primal heuristics for set partitioning problems and new developments in getting stronger mixed-integer cuts. The stronger mixed integer cuts allow us to solve some benchmarking problems from the MIPLIB (mixed-integer library) that cannot be solved by state-of-the-art commercial software. We have shown that a subproblem associated with finding strong cuts for binary integer programs is NP-Hard. We have applied this methodology to solve a problem of base closing for the U.S. Army in Germany.

3 Publications and Technical Reports

A. Atamturk, G.L. Nemhauser and M.W.P. Savelsbergh, "A Combined Lagrangian, Linear Programming, and Implication Heuristic for Large-Scale Set Partitioning Problems," *Journal of Heuristics*. 1, 2 47-259, 1995.

Z. Gu, G.L. Nemhauser and M.W.P. Savelsbergh, "Lifted Cover Inequalities for 0-1 Integer Programs: Computation," LEC-94-09, School of Industrial and Systems Engineering, Georgia Institute of Technology, revision with *INFORMS Journal on Computing*.

Z. Gu, G.L. Nemhauser and M.W.P. Savelsbergh, "Lifted Cover Inequalities for 0-1 Integer Programs: Complexity," to appear in *INFORMS Journal on Computing*.

Z. Gu, G.L. Nemhauser and M.W.P. Savelsbergh, "Sequence Independent Lifting," LEC-95-08, School of Industrial and Systems Engineering, Georgia Institute of Technology, submitted to *Mathematics of Operations Research*.

Z. Gu, G.L. Nemhauser and M.W.P. Savelsbergh, "Lifted Flow Cover Inequalities for Mixed 0-1 Integer Programs," LEC-96-05, School of Industrial and Systems Engineering, Georgia Institute of Technology, submitted to *Mathematical Programming*.

D. Klabjan and G.L. Nemhauser, "Cover Inequality Separation is NP-Hard," to appear in Operations Research Letters.

A. Loerch, N. Boland, E.L. Johnson and G.L. Nemhauser, "Finding an Optimal Stationing Policy for the US Army in Europe After the Force Drawdown," LEC-94-11, School of Industrial and Systems Engineering, Georgia Institute of Technology, revision with Military Operations Research.

4 Scientific Personnel

George L. Nemhauser, Institute Professor and principal investigator

Martin Savelsbergh, Associate Professor

Petra Bauer, Postdoctoral Associate

Alper Atamturk, Ph.D. student

Zonghao Gu, Ph.D. student, Ph.D completed August 1995, currently employed by LINDO systems.

Diego Klabjan, Ph.D. student